

Office of the State Treasurer
Transportation Investment Act (TIA) Holdings
As of December 31, 2017

Transportation Investment Act (TIA): Portion of sales tax proceeds received pursuant to the Transportation Investment Act. The portfolio maintains a duration between .1 and 1.5 with a target duration of .50 considering future tax receipts and cash flow needs. The performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

Duration: 0.45

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	01/02/18	\$ 14,596,793	\$ 14,596,793	\$ 14,596,793	P-1	A-1
DOMESTIC BANK RATED A-2	Overnight Repurchase Agreement	01/02/18	35,000,000	35,000,000	35,000,000	P-1	A-2
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement ²	01/10/18	25,000,000	25,000,000	25,000,000	NR	A-1+
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	02/04/18	80,000,000	80,000,000	80,000,000	P-2	A-1+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	07/27/18	10,000,000	9,942,580	9,991,551	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	10/12/18	10,000,000	9,942,680	9,949,951	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	10/19/18	10,000,000	9,975,400	9,972,300	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	11/27/18	10,000,000	10,061,500	9,999,567	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	02/26/19	10,000,000	9,945,600	9,940,192	Aaa	AA+
U.S. TREASURY NOTE	U.S. Treasury	10/31/22	10,000,000	9,982,422	9,947,145	Aaa	AA+
U.S. TREASURY NOTE	U.S. Treasury	11/30/22	5,000,000	4,971,484	4,963,283	Aaa	AA+
			\$ 219,596,793	\$ 219,418,460	\$ 219,360,784		

Notes:

- Collateralized Bank Accounts are secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, and having market value equal to or exceeding 110% of the deposit.
- Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

01/25/18
UNAUDITED

Schedule IV